

WHAT IS CLAIMED IS:

1. A method of determining the buying power of an investment portfolio,
the method comprising the steps of:

a) providing a set of compliance rules for an investment portfolio; and

5 b) applying the set of compliance rules to a proposed transaction to
determine a transaction limit therefor.

2. A method according to Claim 1, further comprising the step of calculating
the transaction limit for the proposed transaction for each compliance rule in the set of
10 compliance rules.

3. A method according to Claim 2, further comprising the step of sorting the
compliance rules from most restrictive to least restrictive based upon the transaction limit
calculated for each compliance rule.

15 4. A method according Claim 3, further comprising the step of determining the
buying power of the portfolio based upon the transaction limit associated with the most
restrictive compliance rule.

20 5. A method according to Claim 1, further comprising the step of determining
whether each compliance rule in the set of compliance rules applies to the proposed
transaction.

6. A method according to Claim 5, wherein the step of determining whether the each compliance rule applies to the proposed transaction includes testing each compliance rule against the proposed transaction using a nominal transaction value.

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7. A method according to Claim 6, further comprising the step of determining that the buying power of the portfolio for the proposed transaction is zero if the nominal transaction value for the proposed transaction violates a compliance rule.

10 8. A method of determining the buying power of an investment portfolio comprising the steps of:

- a) providing a set of compliance rules for an investment portfolio;
- b) receiving a request to analyze a proposed transaction; and
- c) calculating a transaction limit for the proposed transaction based

15 upon the set of compliance rules.

9. A method according to Claim 8, wherein the step of calculating a transaction limit includes calculating a transaction limit for each compliance rule in the set of compliance rules.

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10. A method according to Claim 9, further comprising the step of sorting the compliance rules from most restrictive to least restrictive based upon the transaction limit calculated for each compliance rule.

5 11. A method according Claim 10, further comprising the step of determining the buying power of the portfolio based upon the transaction limit associated with the most restrictive compliance rule.

12. A method according to Claim 8, further comprising the step of determining
10 whether each compliance rule in the set of compliance rules applies to the proposed transaction.

13. A method according to Claim 12, wherein the step of determining whether
the each compliance rule in the set of compliance rules applies to the proposed transaction
15 includes testing each compliance rule against the proposed transaction using a nominal transaction value.

14. A method according to Claim 13, further comprising the step of
determining that the buying power of the portfolio for the proposed transaction is zero if
20 the nominal transaction value for the proposed transaction violates a compliance rule.

15. A system for determining the buying power of an investment portfolio comprising:

- a) means for storing a set of compliance rules for an investment portfolio;
- b) means for receiving a request to analyze a proposed transaction; and
- c) means for calculating a transaction limit for the proposed transaction based upon the set of compliance rules.

16. A system as recited in Claim 15, wherein the means for calculating a transaction limit for the proposed transaction is adapted and configured to calculate a transaction limit for each compliance rule in the set of compliance rules.

17. A system as recited in Claim 16, further comprising means for sorting the compliance rules from most restrictive to least restrictive based upon the transaction limit calculated for each compliance rule.

18. A system as recited in Claim 17, further comprising means for determining the buying power of the portfolio based upon the transaction limit associated with the most restrictive compliance rule.

19. A system as recited in Claim 15, further comprising means for determining whether each compliance rule in the set of compliance rules applies to the proposed transaction.

5 20. A system as recited in Claim 19, wherein the means for determining whether each compliance rule in the set of compliance rules applies to the proposed transaction is adapted and configured to test each compliance rule against the proposed transaction using a nominal transaction value.

10 21. A system as recited in Claim 20, wherein the means for determining whether each compliance rule in the set of compliance rules applies to the proposed transaction is adapted and configured to determine that the buying power of the selected portfolio for the proposed transaction is zero if the nominal transaction value violates a compliance rule related to the selected portfolio.

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22. A method of determining the buying power of an investment portfolio comprising the steps of:

- a) receiving a request to analyze a proposed transaction involving a security from a portfolio manager for a selected portfolio stored in a portfolio database;
- 5 b) retrieving the selected portfolio from the portfolio database;
- c) accessing a set of compliance rules related to the selected portfolio from a rules database;
- d) determining whether each compliance rule in the set of compliance rules related to the selected portfolio applies to the proposed transaction;
- 10 e) calculating a transaction limit for the proposed transaction for each applicable compliance rule in the set of compliance rules;
- f) sorting each applicable compliance rule from most restrictive to least restrictive; and
- g) specifying the buying power of the selected portfolio for the proposed
- 15 transaction based on the transaction limit for the most restrictive of the applicable compliance rules.

23. A method according to Claim 22, wherein the step of determining whether each compliance rule in the set of compliance rules applies to the proposed transaction

20 includes testing each compliance rule against the proposed transaction using a nominal transaction value.

24. A method according to Claim 23, further comprising the step of determining that the buying power of the selected portfolio for the proposed transaction is zero if the nominal transaction value violates a compliance rule related to the selected portfolio.

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25. A system for determining the buying power of an investment portfolio comprising:

a) means for receiving a request to analyze a proposed transaction involving a security from a portfolio manager for a selected portfolio stored in a portfolio database;

10 b) means for retrieving the selected portfolio from the portfolio database;

c) means for accessing a set of compliance rules related to the selected portfolio from a rules database;

d) means for determining whether each compliance rule in the set of compliance rules related to the selected portfolio applies to the proposed transaction;

15 e) means for calculating a transaction limit for the proposed transaction for each applicable compliance rule in the set of compliance rules;

f) means for sorting each applicable compliance rule from most restrictive to least restrictive; and

g) means for specifying the buying power of the selected portfolio for the proposed transaction based on the transaction limit for the most restrictive of the applicable compliance rules.

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26. A system as recited in Claim 25, wherein the means for determining whether each compliance rule in the set of compliance rules applies to the proposed transaction is adapted and configured to test each compliance rule against the proposed transaction using a nominal transaction value.

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27. A system as recited in Claim 26, further comprising means for determining that the buying power of the selected portfolio for the proposed transaction is zero if the nominal transaction value violates a compliance rule related to the selected portfolio.

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